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TITLE: INTEGRATED FINANCIAL RISK MANAGEMENT DEVICE AND
FINANCIAL TRANSACTION
MODELING DEVICE

PUBN-DATE: January 21, 2000

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ABSTRACT:

PROBLEM TO BE SOLVED: To reduce the development/operation
cost of an integrated
risk management system for financial transactions and to
improve the
performance of the system by acquiring operation results,
while successively
referring to a reference information group and calculating
the characteristics
of composite transactions, based on the operation results.

SOLUTION: A virtual transaction means 107 includes a
reference information
group 104 for referring to respective transaction substance

modeling means 103.
Respective means 103 are successively referred to from the group 104, based on
a prescribed instruction and a price evaluation computing means 101 is executed
to obtain operation results. A composite transaction characteristic
calculation means 106 calculates the characteristics of composite transactions,
based on respective operation results. In risk management for plural financial
transactions constituted of one or more transaction substances, three demands,
i.e., the simplification of the system, speed-up of risk management operation
and data compression, which are difficult to be simultaneously attained in a
conventional method can be simultaneously attained.